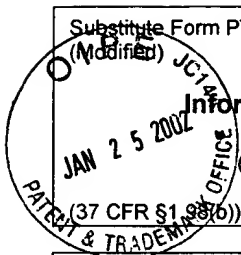


Substitute Form PTO-1449 (Modified)	U.S. Department of Commerce Patent and Trademark Office	Attorney's Docket No. 11910-002001	Application No. 09/641,589
<b>Information Disclosure Statement by Applicant</b> (Use several sheets if necessary)		Applicant Philip A. Cooper et al.	
		Filing Date August 18, 2000	Group Art Unit 2161 3628



## U.S. Patent Documents

Examiner Initial	Desig. ID	Patent Number	Issue Date	Patentee	Class	Subclass	Filing Date If Appropriate
JN	AA	6,061,662	05/09/00	Makivic			
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	AC						
	AD						
	AE						
	AF						

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## Foreign Patent Documents or Published Foreign Patent Applications

Examiner Initial	Desig. ID	Document Number	Publication Date	Country or Patent Office	Class	Subclass	Translation	
							Yes	No
	AG							
	AH							
	AI							

## Other Documents (include Author, Title, Date, and Place of Publication)

Examiner Initial	Desig. ID	Document
JN	AJ	John C. Hull, "Options, Futures, and Other Derivatives" (Fourth Edition, 1999; Prentice-Hall).
	AK	J. C. Jackwerth and M. Rubinstein, "Recovering probability distributions from option prices," <i>J. Finance</i> , vol. 51, pp. 1611-1631 (1996).
	AL	D. T. Breeden and R. H. Litzenberger, "Prices of state-contingent claims implicit in option prices," <i>J. Business</i> , vol. 51, pp. 631-650 (1978).
	AM	B. Dumas, J. Fleming and R.E. Whaley, "Implied volatility functions: Empirical tests", <i>J. Finance</i> , vol. 53, pp. 2059-2106 (Dec 1998)
	AN	<a href="http://www.cboe.com">www.cboe.com</a> , Chicago Board Options Exchange
	AO	<a href="http://www.etrade.com">www.etrade.com</a> , E*TRADE Securities, Inc.
	AP	<a href="http://www.bloomberg.com">www.bloomberg.com</a> , Bloomberg L.P.
	AQ	<a href="http://www300.fidelity.com">www300.fidelity.com</a> , Fidelity Investments Institutional Services Company, Inc.
	AR	<a href="http://www.nyse.com">www.nyse.com</a> , NYSE, Inc.
	AS	<a href="http://www.optionetics.com">www.optionetics.com</a> , Global Investments Research Corp.
	AT	<a href="http://www.contingencyanalysis.com">www.contingencyanalysis.com</a> , Contingency Analysis
	AU	<a href="http://valuengine.com/servlet/ValuationSummary">http://valuengine.com/servlet/ValuationSummary</a> , ValuEngine Inc.

Examiner Signature 	Date Considered 1/4/04
EXAMINER: Initials citation considered. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.	